

Index Investment Data
In U.S. Dollars and Futures Equivalent Contracts

U.S. Futures Market ¹ (Notional Value > 0.5 billion US\$) ²	July 31, 2013					
	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.0	(0.3)	0.7	45	(14)	31
Coffee	3.5	(1.1)	2.4	78	(25)	53
Copper	9.4	(2.3)	7.1	120	(30)	90
Corn	12.9	(3.7)	9.2	530	(148)	382
Cotton	4.8	(1.4)	3.4	113	(32)	81
Feeder Cattle	0.7	(0.2)	0.5	9	(3)	7
Gold	20.5	(5.1)	15.4	156	(39)	118
Heating Oil	10.1	(2.0)	8.2	79	(15)	64
Lean Hogs	4.5	(1.3)	3.2	133	(37)	96
Live Cattle	7.4	(1.9)	5.5	146	(38)	108
Natural Gas	20.3	(5.7)	14.5	569	(162)	407
Platinum	0.9	(0.2)	0.8	13	(2)	11
RBOB Unleaded Gas	11.9	(1.8)	10.1	97	(14)	83
Silver	5.0	(1.1)	3.9	51	(11)	40
Soybean Meal	4.1	(0.9)	3.2	111	(25)	86
Soybean Oil	3.2	(0.7)	2.5	125	(27)	99
Soybeans	12.7	(2.8)	9.8	209	(47)	163
Sugar	8.2	(2.1)	6.1	428	(113)	316
Wheat (CBOT)	8.1	(3.1)	5.1	247	(92)	155
Wheat (KCBT)	2.4	(0.7)	1.8	69	(19)	50
WTI Crude Oil	48.6	(14.2)	34.4	480	(137)	343
Subtotal (>0.5 billion US\$)	200.3	(52.4)	147.9			
Subtotal (<0.5 billion US\$)	0.7	(0.1)	0.7			
Total Notional US Mkts	201.0	(52.5)	148.5			
Total Not'l Non-US Mkts	57.1	(12.3)	44.9			
Total All Markets	258.1	(64.7)	193.4			

¹ Each listed U.S. futures market includes index investment for all futures and OTC markets related to or referenced to that U.S. futures market. For example, the U.S. market listed as "WTI Crude Oil" includes (with the NYMEX's Light "Sweet" crude oil futures market) investments held in the NYMEX "Crude Oil Financial" market and the ICE Futures-Europe WTI Light Sweet crude oil market, because both of those contracts' settlement prices are determined by reference to the NYMEX Light "Sweet" crude oil futures contract.

² US Futures Markets with 0.5 billion US dollars or more in reported net index investment notional value on the report date.

³ Futures Equivalent Contracts: Futures plus delta-adjusted options, estimating what Futures Contracts would have been established absent offsets.

(See the Explanatory Notes for more details about this data)